

**EAST Search History****EAST Search History (Prior Art)**

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
S70	177	(determin\$3 calculat\$3) with "implied volatility"	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2010/09/16 14:33
S71	17	S70 and (binomial adj (tree lattice))	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2010/09/16 14:33

**9/ 19/ 2010 5:25:18 PM****C:\ Documents and Settings\ csee1\ My Documents\ EAST\ Workspaces  
\ 10698040optionpriccalc.wsp**